



## New CFE Products Being Added in December 2019

Reference ID: C2019111901

### New Contract Details

The contracts listed below will be added by Cboe Futures Exchange, LLC (“CFE”) in December 2019. Please note the associated month/year or futures symbol, listing date, last trading day, and final settlement date for each contract.

If a contract trades during only a portion of its final settlement date, a specific closing time is noted. If no time is indicated, trading in a contract on its last trading day ends at the close of regular trading hours for the contract.

Product	Month/Year or Futures Symbol	Listing Date	Last Trading Day	Final Settlement Date
Cboe Volatility Index Futures (VX)	VX02	DEC 05 19	JAN 15 20 8:00 am CT	JAN 15 20
	VX04	DEC 12 19	JAN 29 20 8:00 am CT	JAN 29 20
	VX/SEP 20	DEC 23 19	SEP 16 20 8:00 am CT	SEP 16 20
	VX05	DEC 26 19	FEB 05 20 8:00 am CT	FEB 05 20
Cboe Volatility Index Futures TAS Transactions (VXT)	VXT02	DEC 05 19	JAN 14 20	JAN 15 20
	VXT04	DEC 12 19	JAN 28 20	JAN 29 20
	VXT/SEP 20	DEC 23 19	SEP 15 20	SEP 16 20
	VXT05	DEC 26 19	FEB 04 20	FEB 05 20
Cboe/CBOT 10-Year Treasury Note Volatility Index Futures (VXTY)	VXTY/APR 20	DEC 30 19	APR 22 20 2:00 pm CT	APR 22 20
S&P 500 Variance Futures (VA)	VA/DEC 22	DEC 23 19	DEC 15 22	DEC 16 22
S&P 500 Variance Futures Stub Transactions (VAO)	VAO/DEC 22	DEC 23 19	DEC 15 22	DEC 16 22
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures (IBHY)	IBHY/APR 20	DEC 03 19	APR 01 20 2:00 pm CT	APR 01 20

Product	Month/Year or Futures Symbol	Listing Date	Last Trading Day	Final Settlement Date
Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index TAS Transactions (IBHYT)	IBHYT/APR 20	DEC 03 19	MAR 31 20	APR 01 20
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures (IBIG)	IBIG/APR 20	DEC 03 19	APR 01 20 2:00 pm CT	APR 01 20
Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index TAS Transactions (IBIGT)	IBIGT/APR 20	DEC 03 19	MAR 31 20	APR 01 20
Cboe 7-Day Ameribor Futures (AMW)	AMW2/J0	DEC 05 19	APR 08 20	APR 09 20
	AMW3/J0	DEC 12 19	APR 15 20	APR 16 20
	AMW4/J0	DEC 19 19	APR 22 20	APR 23 20
	AMW5/J0	DEC 26 19	APR 29 20	APR 30 20
Cboe 3-Month Ameribor Futures (AMB3)	AMB3/Z0	DEC 18 19	MAR 16 21	MAR 17 21

## Additional Information

Please contact the CFE Trade Desk for additional information. We appreciate your business and remain committed to powering your potential with Cboe products, technologies, and solutions.

### **CFE Trade Desk**

312.786.8700

[cfetradedesk@cboe.com](mailto:cfetradedesk@cboe.com)

The iBoxx® iShares® \$ High Yield Corporate Bond Index and the iBoxx® iShares® \$ Investment Grade Corporate Bond Index (the “Indexes”) referenced herein are the property of Markit Indices Limited (“Index Sponsor”) and have been licensed for use in connection with Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures and Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures. Each party to a Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures or Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures transaction acknowledges and agrees that the transaction is not sponsored, endorsed or promoted by the Index Sponsor. The Index Sponsor makes no representation whatsoever, whether express or implied, and hereby expressly disclaims all warranties (including, without limitation, those of merchantability or fitness for a particular purpose or use), with respect to the Indexes or any data included therein or relating thereto, and in particular disclaims any warranty either as to the quality, accuracy and/or completeness of the Indexes or any data included therein, the results obtained from the use of the Indexes and/or the composition of the Indexes at any particular time on any particular date or otherwise and/or the creditworthiness of any entity, or the likelihood of the occurrence of a credit

event or similar event (however defined) with respect to an obligation, in the Indexes at any particular time on any particular date or otherwise. The Index Sponsor shall not be liable (whether in negligence or otherwise) to the parties or any other person for any error in the Indexes, and the Index Sponsor is under no obligation to advise the parties or any person of any error therein.

The Index Sponsor makes no representation whatsoever, whether express or implied, as to the advisability of purchasing or selling Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures and Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures, the ability of the Indexes to track relevant markets' performances, or otherwise relating to the Indexes or any transaction or product with respect thereto, or of assuming any risks in connection therewith. The Index Sponsor has no obligation to take the needs of any party into consideration in determining, composing or calculating the Indexes. No party purchasing or selling Cboe® iBoxx® iShares® \$ High Yield Corporate Bond Index Futures or Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index Futures, nor the Index Sponsor, shall have any liability to any party for any act or failure to act by the Index Sponsor in connection with the determination, adjustment, calculation or maintenance of the Indexes. iBoxx® is a service mark of IHS Markit Limited.

The iBoxx® iShares® \$ High Yield Corporate Bond Index and the iBoxx® iShares® \$ Investment Grade Corporate Bond Index (the "Indexes") and futures contracts on the Indexes ("Contracts") are not sponsored by, or sold by BlackRock, Inc. or any of its affiliates (collectively, "BlackRock"). BlackRock makes no representation or warranty, express or implied to any person regarding the advisability of investing in securities, generally, or in the Contracts in particular. Nor does BlackRock make any representation or warranty as to the ability of the Index to track the performance of the fixed income securities market, generally, or the performance of HYG, LQD or any subset of fixed income securities.

BlackRock has not calculated, composed or determined the constituents or weightings of the fixed income securities that comprise the Indexes ("Underlying Data"). BlackRock is not responsible for and has not participated in the determination of the prices and amounts of the Contracts, or the timing of the issuance or sale of such Contracts or in the determination or calculation of the equation by which the Contracts are to be converted into cash (if applicable). BlackRock has no obligation or liability in connection with the administration or trading of the Contracts. BlackRock does not guarantee the accuracy or the completeness of the Underlying Data and any data included therein and BlackRock shall have no liability for any errors, omissions or interruptions related thereto.

BlackRock makes no warranty, express or implied, as to results to be obtained by Markit or its affiliates, the parties to the Contracts or any other person with respect to the use of the Underlying Data or any data included therein. BlackRock makes no express or implied warranties and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Underlying Data or any data included therein. Without limiting any of the foregoing, in no event shall BlackRock have any liability for any special, punitive, direct, indirect or consequential damages (including lost profits) resulting from the use of the Underlying Data or any data included therein, even if notified of the possibility of such damages.

iShares® is a registered trade mark of BlackRock Fund Advisors and its affiliates.